ABSTRACT

SYSTEM, METHOD AND COMPUTER PRODUCT FOR OPTIMAL PRICING OF A FINANCIAL PRODUCT

[0047] System, method and computer program product for optimal pricing of financial products. Data related to the financial product is extracted from at least one data source. A structured data file is generated from the data. The structured data file comprises a plurality of attributes and a plurality of price parameters related to the financial product. The plurality of price parameters comprise a price conversion probability measure and a business measure parameter associated with the financial product. Then, the optimal price associated with the financial product is estimated based on the plurality of attributes, the plurality of parameters, the price conversion probability measure and the business measure parameter.